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A MATHEURISTIC APPROACH FOR THE TWO-MACHINE TOTAL COMPLETION TIME FLOW SHOP PROBLEM

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ABSTRACT. This paper deals with the two-machine total completion time flow shop problem. We present a so-called *matheuristic* post processing procedure that improves the objective function value with respect to the solutions provided by state of the art procedures. The proposed procedure is based on the positional completion times integer programming formulation of the problem with $O(n^2)$ variables and O(n) constraints.

1. INTRODUCTION

In the present work a matheuristic solution approach is proposed for minimizing the total (or average) completion time in a 2-machine flow shop problem $(F2||\sum C_i)$ in the three-fields notation of Graham et al. [12]). In a 2-machine flow-shop environment a set of jobs $N = \{1, 2, ..., n\}$ is to be scheduled on two machines, and each job $i \in N$ is made up of two operations, the first one (respectively, the second) requiring to run continuously for p_{1i} (resp. p_{2i}) units of time on the first (resp. second) machine. For each job, the second operation cannot begin if the first one is not completed. The completion time C_i of a job $i \in N$ in a schedule S is defined as the completion time of its second operation. The $F2||\sum C_i$ problem calls for finding a schedule S that minimizes

$$f(S) = \sum_{i \in N} C_i(S).$$

The problem is known to be NP-complete; also, at least an optimal solution is known to be a *permutation schedule*, where the (operations of the) jobs share the same sequence on both machines. Thus we deal equivalently with the *permutation* flow shop problem $F2|\text{perm}|\sum C_i$. The flow shop problem is one of the oldest and best known production scheduling models and the available literature is extensive. We refer to [20, 19, 9, 16] for contributions related to the objective function tackled in this work. Exact algorithms (mainly "ad-hoc" branch and bound, [7, 4, 2, 1, 15, 22]) and MILP-based approaches [21], have also been proposed, but due to their important computational times, these methods are mainly suitable to solve relatively small size instances.

This work concerns a novel heuristic approach to the $F2| |\sum C_i$ problem. To the authors' knowledge the best results – as far as heuristic approaches are considered — obtained for the $F2| |\sum C_i$ problem have been achieved by the Recovering Beam Search method (RBS), a truncated implicit enumeration enhanced by local search — see [5] for details. Also, Dong et al. [9] proposed a very effective Iterated Local Search method for the more general *m*-machines permutation flow-shop $(Fm|\text{perm}|\sum C_i)$, but computational experience is not reported for the 2-machine case. Similarly, in [3] an hybrid, and very effective approach outperforming that of [9] has been proposed for the same *m*-machines problem. Also in this case, computational experience is not reported for the 2-machine case. Matheuristics are methods that recently attracted the attention of the community of researchers, suddenly giving rise to an impressive amount of work in a few years. Matheuristics lye on the general idea of exploiting the strength of both metaheuristic algorithms and exact methods as well, leading to a "hybrid" approach (see [18]), but because of their novelty there is no unique classification nor a consolidated working framework in the field; hence, it is hard to state a pure and sharp definition of these methods.

A distinguishing feature is often the exploitation of nontrivial mathematical programming tools as part of the solution process. For example, in [10] a sophisticated Mixed-Integer Linear Programming (MILP) solver is used for analyzing very large neighborhoods in the solution space.

A crucial issue also underlined in [18], is that the structure of these methods is not a priori defined and in fact a solution approach can be built in many different ways. As a general example, one can construct a matheuristic algorithm based on an overarching well known Metaheuristic, a Variable Neighborhood Search for example [8, 13], with search phases realized by an exact algorithm as well as by a MILP solver. A different, more loosely coupled approach could be a two-stage procedure: a first heuristic procedure is applied to the problem for generating a starting solution and then a post processing "refinement" procedure is applied exploiting, for example, some peculiar properties of the mathematical formulation of the problem under analysis; this second example is the core idea of the present work.

Pursuing the above sketched idea of a two-stage procedure, we couple a heuristic algorithms like RBS with a neighborhood search based on a MILP formulation solved by means of a commercial tool. The two-stage approach is appealing because of its simplicity — allowing to tinker with building blocks plus some glue-code — and for the possibility of concentrating more on modeling the neighborhood instead of building up the search procedure. Exploiting this idea we get very good results, improving solution's quality over the state of the art heuristics.

The paper is organized as follows: in Section 2 a MILP model for the problem is recalled and the proposed matheuristic procedure is described. In Section 3 computational results are reported, and final remarks are given in Section 4.

A preliminary version of the discussed results has been presented at the Evo-Cop 2011 conference [6].

2. Basic model and matheuristic approach

Following the two-stage scheme we execute in the second stage an intensive neighborhood search starting from the solution delivered in the first stage. We define a neighborhood structure relying on a MILP model of the $F2|\text{perm}|\sum C_j$ problem; we stand on the model with positional variables (see [17, 14]), since it offered better performances with respect to other classical models based on disjunctive variables and constraints.

Let C_{ki} be variables representing the completion times of *i*-th job processed by machine k = 1, 2 and $x_{ij} 0/1$ decision variables, where $i, j \in \{1, \ldots, n\}$. A variable x_{ij} is equal to 1 if job *i* is in position *j* of the sequence, zero otherwise.

The problem can be formulated as follows.

(1)
$$\min \sum_{j=1}^{n} C_{2j}$$

subject to

(2)
$$\sum_{i=1}^{n} x_{ij} = 1$$
 $\forall j = 1, \dots, n$

(3)
$$\sum_{j=1}^{n} x_{ij} = 1 \qquad \forall i = 1, \dots, n$$

(4)
$$C_{11} = \sum_{i=1}^{n} p_{1i} x_{i1}$$

(5)
$$C_{21} = C_{11} + \sum_{i=1}^{n} p_{2i} x_{i1}$$

(6)
$$C_{1j} = C_{1,j-1} + \sum_{i=1}^{n} p_{1i} x_{ij} \quad \forall j = 2, \dots, n$$

(7)
$$C_{2j} \ge C_{1j} + \sum_{i=1}^{n} p_{2i} x_{ij}$$
 $\forall j = 2, \dots, n$

(8)
$$C_{2j} \ge C_{2,j-1} + \sum_{i=1}^{n} p_{2i} x_{ij}$$
 $\forall j = 2, \dots, n$

(9)
$$x_{ij} \in \{0, 1\}$$

where constraints (2)-(3) state that a job is chosen for each position in the sequence and each job is processed exactly once. Constraints (4)-(6) set the completion time of the first job on both machines. Constraints (7)-(8) forbid for each job the start of the 2-nd operation on the corresponding machine *two* before its preceding operation on machine *one* has completed.

The heuristic algorithm considered for the first stage is RBS from [5]; RBS is a beam search technique combined with a limited neighborhood search typically based on job extraction and reinsertion. For the $F2||\sum C_i$ problem it offers high execution speed combined with a good solution quality.

In designing a neighborhood concept for the second-stage search, a crucial issue is that the structure of the neighborhood should be as much as possible "orthogonal" to the structure of the neighborhoods used by the first-stage heuristic. That is, we do not want the solution delivered by the first stage to be (close to) a local optimum for the second stage. Hence we tried to design a neighborhood with many more degrees of freedom, still keeping in mind that the perturbation of the current solution should not fully disrupt its structure.

Consider a working sequence \bar{S} ; in model (1)–(9) this obviously corresponds to a valid configuration $\bar{x} = (\bar{x}_{ij}: i, j = 1, ..., n)$ satisfying constraints (2)–(3), with $\bar{x}_{ij} = 1$ iff job *i* appears in the *j*-th position of \bar{S} . We define a neighborhood $\mathcal{N}(\bar{S}, r, h)$ by choosing a position *r* in the sequence and a "size" parameter *h*; let $\bar{S}(r; h) = \{[r], [r+1], ..., [r+h-1]\}$ be the index set of the jobs located in the consecutive positions $r, \ldots, r+h-1$ of sequence \bar{S} — we call such run a "job-window". The choice of the best solution in the neighborhood $\mathcal{N}(\bar{S}, r, h)$ is accomplished by minimizing (1) subject to (2)–(9) and

(W)
$$x_{ij} = \bar{x}_{ij} \quad \forall i \notin \bar{S}(r;h), j \notin \{r, \dots, r+h-1\}.$$

The resulting minimization program — we call it the *window reoptimization* problem — is solved by means of an off-the-shelf MILP solver. The additional constraints (W) state that in the new solution all jobs but those in the window

are fixed in the position they have in the current solution, while the window gets reoptimized — the idea is sketched in Figure 1.

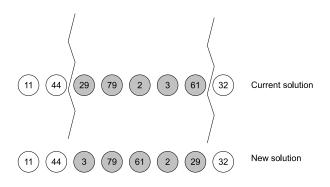


FIGURE 1. Example of jobs window reoptimized

If no improved solution is found a new job-window is selected to be optimized until all possible O(n) windows have been selected. The search is stopped because of local optimality (no window reoptimization offers any improved solution) or because a predefined time limit expires.

It is known that exact methods are usually not suited for this kind of problems because of the amount of CPU time they need to solve a problem but this is true for larger size problems while they can perform well only on relatively small size instances. Exploiting this issue with our approach, a subproblem is generated with few variables and in such case we know that commercial, open source or custom exact methods can be well performing at analyzing large scale (exponential) neighborhoods of a given solution.

With respect to the choice of the windows, a first-improvement strategy has been implemented: as soon as an improved solution is found, solving a window reoptimization problem, that solution becomes the new current. The choice of the windows (the r index) is randomized — keeping track of the already examined windows. The algorithm can be schematically described as follows.

```
\begin{split} \bar{x} &= \langle \text{heuristic solution from 1st stage} \rangle \\ \textbf{repeat} \\ &\text{Set improved} := \text{false;} \\ &\textbf{repeat} \\ &\text{Pick } r \in \{1, \dots, n-h+1\} \text{ randomly;} \\ &\text{Compute } \bar{S}(r;h); \\ &\text{minimize (1) subject to (2)-(9) and (W)} \\ &\text{Let } \hat{x} \text{ be the optimal solution;} \\ &\textbf{if } f(\bar{x}) > f(\hat{x}) \textbf{ then} \\ &\bar{x} := \hat{x} \\ &\text{Set improved := true;} \\ &\textbf{end if} \end{split}
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until improved **or** all r values have been tried **until not** improved **or** time limit expired In order to limit the time to search a window we stop the window reoptimization after a time limit T_w , concluding with the best incumbent available and the neighborhood being only partially searched. We note anyway that for reasonable values of T_w most of the times the window reoptimization can be fully performed.

Our design choices rest on top of a preliminary computational study, as we outline below.

Tests performed in order to compare the performances of models based on disjunctive constraints against models with positional variables pointed out that window reoptimization becomes substantially less efficient, requiring higher computation time. This phenomenon was quite expected since disjunctive models are popularly considered weaker than positional models because of the substantial number of "big-M" constraints involved in such formulations.

Decision taken about generating neighbors based on windows is justified by preliminary tests conducted on a pool of instances of various sizes. In principle, an even simpler neighborhood definition could require the reoptimization of a completely general subset of jobs — not necessarily consecutively sequenced. Anyway it turned out that often the first-stage solutions delivered by RBS were nearly local minima for neighborhoods based on rescheduling non consecutive jobs, thus missing the desired "orthogonality" between first and second-stage neighborhoods. This phenomenon is much less common when using windows.

The window size h is the key parameter in our approach; its choice is dictated by the need of trading off between the chances of improving a given solution and the CPU time the solver needs to actually perform the reoptimization. A small window size makes reoptimization faster, but of course it restricts the size of the neighborhood; on the other hand the neighborhood should be, obviously, as large as possible in order to have more chances of improving the current solution. After testing the same pool of instances, we fixed h = 12; this value proved to be a robust choice, giving good results through extensive computational tests (see Section 3) on instances with 100, 300 and 500 jobs.

The value h = 12 should be considered only as an indication of the order of magnitude for the parameter: note that the choice may also depend on the technology of the underlying solver — that is used in a "black-box" fashion, and whose internals may not be fully known.

3. Computational Results

We ran tests on a Xeon processor at 2.33 GHz, with 8 GB of RAM; CPLEX 12.1 was used as MILP solver. CPLEX default parameters were kept, without attempting to tune them. In order to generate the first stage solution of each instance we ran RBS (from [5]) with beam size 10. Computational experience showed that widening such parameter does not significantly improve the performances of RBS.

Tables 1–3 report the performances achieved by the two-stage procedure on instances generated as in [5], for n = 100, 300, 500, with integer processing times randomly drawn from the uniform distribution [1, 100]. The first stage (RBS) never consumed more than 0.4, 4 and 15 seconds of CPU time respectively and we allowed the second stage to run with a time limit of 60, 600, and 3600 seconds respectively for the three problem sizes. The time limit T_w for the window reoptimization was set to 10, 60 and 100 seconds for n = 100, 300, 500 respectively, but in all cases the window reoptimization was achieved well before the limit. The tables compare the objective value of solutions delivered by the matheuristic approach against those delivered by pure RBS, ILS [9] and SAwGE [3].

Both the latter two algorithms use a neighborhood definition based on job swap and job extraction/reinsertion; ILS executes repeated neighborhood searches, and restarts the search by randomly perturbing the best known solution after a prefixed number of non-improving searches have been performed. SAwGE runs a "population" of simulated annealing local searches with different parameters settings, replacing such settings after they have been failed to improve the best known solution for a given number of attempts; the algorithm is naturally designed for a parallel computing environment, but runs on a single processor as well.

ILS and SAwGE ran for the same time limit given to the two-stage procedure; the ILS code was kindly provided by the authors of [9] as well as results of SAwGE, on all our test instances, were kindly provided by the author of [3]. We note that the machine used for SAwGE (Intel i7 980X 3.33 GHz) can be estimated to be approximately 40% faster than our processor. Also, the upper and lower bounds provided by CPLEX branch and cut running on model (1)-(9) within the same allowed time limits of 60, 600 and 3600 seconds are reported — the LB column gives the minimum lower bound of the remaining open nodes.

Table 1 is related to the tests for n = 100. We note that CPLEX delivered, after one minute of search, a solution whose quality is in most cases dominated by that of ILS, RBS and SAwGE — hence we do not consider "pure" CPLEX a strong competitor, and focus with the comparison with SAwGE, which is the strongest one. Instead, we remark that running the second-stage search for the same amount of time allows a more effective use of the solver. Columns 2 reports the result of the first stage (namely RBS with beam size 10). Column 3 reports the results of ILS within the time limit of 60 seconds. Columns 4 and 5 depict the average results on 5 runs of the SAwGE approach and our matheuristic algorithm within the same time limit of 60 seconds, while column 6 (MATHEUR*) reports the results of our approach within a time limit of 300 seconds. The reason to test our procedure against wider time limits is justified by the wish to verify if a local minimum has been reached in the benchmark time limit or if the time limit stopped the approach while improvements were still to be found. The next three columns report the results of the best values among the 5 runs. Finally CPLEX LB and UB are reported. For the case of n = 100 all heuristics allow for a narrow optimality gap, in all cases but one the two-stage search strongly dominates all the other compared approaches and if a larger time limit is considered, our approach is better in all cases depicted with the *italic* character — this asserts the effectiveness of the second-stage neighborhood, which offers large margins of improvements, although these must be traded-off with CPU time. Moreover, only for four instances over twenty, 60 seconds were sufficient to find a local minimum.

Same considerations can be replicated for Table 2 were we consider n = 300. In this case the benchmark time limit is 600 seconds while the extended time limit is 1800 seconds. The matheuristic approach gave better results in all cases but two while within the extended time limit our procedure was always better. Moreover, 600 seconds were never sufficient to certify a local minimum.

Results presented in Table 3 for n = 500 jobs were less effective than the other tests. In this case, in fact, SAwGE performed better than our procedure on 13 instances over 20 within the time limit of 1 hour. Considering the extended time limit of 2 hours our approach resulted to be better than SAwGE 12 times which confirmed us that we were still far from a local minima for our procedure.

Although the comparison is done with time limits of 60, 600 and 3600 seconds we note that, when MATHEUR is the winner, a solution with value *below* the average value delivered by the main competitor SAwGE is found by MATHEUR in a considerably shorter time: this happens on average after 16, 187, 1606 seconds respectively for the tests with n = 100, 300, 500 jobs. Finally, we also tested the second-stage search within the time limit of one hour on the solutions delivered by SAwGE for n = 500; the results are reported in Table 4. Interestingly, for all instances, the solutions of SAwGE were not local minima for our post-processing refinement, which confirmed us that the second-stage neighborhood is also orthogonal to the SAwGE neighborhoods and can be robustly cascaded to different metaheuristics or hybrid heuristics in order to improve their performances.

Relying on the results achieved, the proposed approach can be claimed to strongly outperform most of the state of the art heuristics on medium and large-sized instances. On the very large 500-jobs instances the approach is strongly competitive with SAwGE, while leaving room for improvement since the delivered solutions within the allowed time limits are far from local optima. Performances on the largest instances could be improved by further calibration of the window size — only a mild effort has been devoted to it in this work — and/or incorporating some diversification technique in the second-stage search, that up to now consists of pure intensification.

4. Concluding Remarks

A matheuristic two-stage approach for minimizing total flowtime in a (permutation) 2-machine flow shop has been developed and tested. The obtained results confirm that even if, apparently, MILP approaches still cannot compete with ad-hoc state of the art heuristics for such problem, an hybrid and *simple* approach implementing a post-optimization refinement procedure by means of a MILP solver can achieve valuable results, dominating the current state-of-the art heuristics. Preliminary tests on the more general Fm|perm| $\sum C_i$ problem showed that the proposed two-stage approach was apparently less successful at least with respect to results and CPU times provided in [3]. This is probably due to the fact that the gap between the ILP model solution value and the ILP model continuous relaxation solution value increases as the number of machines increases inducing a much larger effort for computing each neighbor in the second stage of our approach. Future research will be devoted to incorporate diversification techniques and to better calibrate the window size in order to improve the performances on the Fm|perm| $\sum C_i$ problem.

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X	UB	190637	192541	175694	191192	173041	187228	166294	193112	171575	173619	194378	178747	187516	204856	186182	194977	192466	202273	176514	178210		
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	MATHEUR*	1699454	1630670	1735984	1759112	1834149	1764305	1793281	1801956	1776070	1831972	1735947	1746321	1816771	1688054	1789360	1829460	1821391	1753579	1754310	1825351	
\mathbf{best}	MATHEUR	1699751	1630848	1736168	1759249	1834379	1764582	1794095	1802080	1778030	1832528	1736557	1747779	1817335	1688663	1789677	1829637	1821857	1753726	1754426	1825512	cs.
	SAwGE	1700685	1631645	1736530	1760156	1834984	1765694	1794256	1802635	1776529	1832643	1736622	1747097	1817887	1688929	1790436	1830246	1822101	1754807	1755129	1826542	= 300, 600 secs.
	MATHEUR*	1699468.60	1630770.20	1736015.60	1759189.20	1834192.20	1764347.60	1793320.00	1801975.60	1776158.40	1832001.80	1736001.80	1746385.40	1816850.80	1688307.60	1789424.20	1829535.60	1821484.60	1753652.40	1754354.80	1825370.60	TABLE 2. Results for $n =$
avg	MATHEUR	1699970.00	1630957.00	1736185.80	1759338.00	1834489.00	1764612.40	1794258.40	1802117.60	1778835.60	1832611.60	1736758.80	1748477.00	1817563.00	1688847.60	1789800.20	1829696.00	1822093.40	1753966.20	1754664.40	1825588.80	TABLE 2.
	SAwGE	1701189.80	1632173.40	1737303.80	1760404.20	1835444.60	1766194.00	1795125.80	1803265.20	1777283.20	1833128.60	1736751.00	1747343.60	1818196.80	1689676.40	1790632.20	1830755.20	1822464.00	1755691.20	1755593.60	1826968.00	
	ILS	1702256	1636048	1738890	1762538	1840062	1768072	1798523	1806213	1780052	1840146	1740728	1749832	1823739	1692350	1795283	1832292	1826510	1757753	1758224	1828647	
	RBS	1703211	1632209	1737151	1761128	1836372	1765979	1797299	1803321	1784953	1835515	1739093	1755873	1820591	1691438	1792010	1830889	1825747	1756024	1756944	1827704	
	Inst	0	1	2	с,	4	5	9	2	×	9	10	11	12	13	14	15	16	17	18	19	

F. DELLA CROCE, A. GROSSO AND F. SALASSA

	UB	5143635	4988865	5029116	4904571	5004911	4839728	5009555	5071688	5062880	4839079	5090212	4761279	4911806	4795061	5038432	5261292	4797003	4959358	4855376	5058377			
CPLEX	LB	5136952.93	4983253.08	5020723.19	4897858.55	4997890.36	4833972.24	5002655.02	5064833.20	5056099.72	4832246.66	5083138.52	4754100.99	4902325.86	4789764.69	5029369.95	5254046.68	4788121.47	4952415.71	4848152.27	5051654.98			
	MATHEUR*	5139879	4986863	5027859	4900397	5001208	4836893	5005414	5076701	5058743	4835029	5087221	4759942	4904884	4797126	5033664	5264235	4793164	4954798	4852002	5054660			
best	MATHEUR	5140704	4988718	5031439	4901390	5002321	4838034	5006543	5083798	5059101	4835829	5088753	4762728	4905598	4802559	5034559	5270753	4794986	4955382	4854128	5056070	cs.		
	SAWGE	5141524	4986659	5026005	4901829	5001995	4837547	5006636	5069880	5061110	4836332	5087497	4759532	4906437	4793309	5033911	5259064	4791951	4956028	4851754	5055991	500, 3600 secs		
	MATHEUR*	5140088.00	4987199.00	5028282.20	4900553.00	5001495.60	4837207.60	5005706.40	5081800.80	5058850.80	4835220.80	5087381.60	4760604.80	4905085.60	4797696.60	5033956.20	5266745.80	4793679.20	4954913.40	4852439.40	5054837.20	TABLE 3. Results for $n =$		
avg	MATHEUR	5141035.00	4989330.60	5031956.00	4901596.00	5002645.00	4838429.00	5006797.80	5089775.20	5059422.20	4836007.60	5088913.20	4763886.00	4905959.60	4803594.80	5034942.60	5273075.20	4795317.20	4955503.20	4855075.40	5056229.00	TABLE 3.		
	SAwGE	5142663.00	4988122.00	5026592.40	4902607.40	5003460.40	4838073.40	5007889.60	5071293.40	5062120.60	4838477.00	5088385.20	4760660.80	4906880.00	4794109.80	5036140.60	5259570.60	4792690.60	4956408.00	4852540.60	5056535.30			
1	ILS	5152875	5002745	5034092	4914064	5009590	4853143	5016199	5076191	5065326	4846072	5097629	4766853	4922216	4808437	5042309	5265594	4801812	4968088	4870398	5065701			
	RBS	5144540	4994590	5040922	4904534	5005902	4842945	5011513	5104328	5063940	4838541	5092817	4772735	4908764	4814208	5038041	5285359	4799251	4957518	4860580	5059799			
I	Inst	0	1	2	e C	4	5	9	2	×	6	10	11	12	13	14	15	16	17	18	19			

MATHEURISTIC FOR F2| $|\sum C_i$

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Inst	SAwGE	MATHEUR
0	5141524	5140149
1	4986659	4985716
2	5026005	5024975
3	4901829	4900729
4	5001995	5000896
5	4837547	4836580
6	5006636	5005603
7	5069880	5068810
8	5061110	5059356
9	4836332	4835392
10	5087497	5086158
11	4759532	4758150
12	4906437	4905328
13	4793309	4792318
14	5033911	5032551
15	5259064	5257936
16	4791951	4790804
17	4956028	4955045
18	4851754	4850806
19	5055991	5054790

TABLE 4. Improvement obtained by the 2nd stage run on SAwGE's solution.